

## BBVA RMBS 5 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

Activos / Assets: Préstamos hipotecarios vivienda (CTHs) / Residential mortgage loans (PTCs)

Fecha / Date: 11/12/2020

Divisa / Currency: EUR

| Antigüedad<br>Aging                                      | Deuda Vencida<br>Overdue Debt |                      |                       |                   |                      |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security  | % Deuda/Tasación<br>% Loan to Value |                    |
|----------------------------------------------------------|-------------------------------|----------------------|-----------------------|-------------------|----------------------|---------------|-----------------------------------------------|---------------|----------------|---------------------------|---------------|---------------------------|-----------------------|-------------------------------------|--------------------|
|                                                          | Num.                          | Principal            | Intereses<br>Interest | Otros<br>Other    | Total                | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value  | s/Principal<br>o/Principal          | s/Total<br>o/Total |
| <b>Impagados / Delinquencies</b>                         |                               |                      |                       |                   |                      |               |                                               |               |                |                           |               |                           |                       |                                     |                    |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 342                           | 105.050,19           | 12.033,52             | 0,00              | 117.083,71           | 0,74          | 40.250.093,15                                 | 59,56         | 0,00           | 40.355.143,34             | 49,10         | 40.367.176,86             | 58.887.812,33         | 68,5289                             | 68,5493            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 71                            | 46.183,98            | 6.968,98              | 0,00              | 53.152,96            | 0,33          | 7.736.780,79                                  | 11,45         | 0,00           | 7.782.964,77              | 9,47          | 7.789.933,75              | 11.713.589,45         | 66,4439                             | 66,5034            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 36                            | 36.657,17            | 4.689,33              | 0,00              | 41.346,50            | 0,26          | 3.681.675,86                                  | 5,45          | 0,00           | 3.718.333,03              | 4,52          | 3.723.022,36              | 5.448.804,88          | 68,2413                             | 68,3273            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 12                            | 24.427,60            | 3.728,59              | 0,00              | 28.156,19            | 0,18          | 1.475.426,50                                  | 2,18          | 0,00           | 1.499.854,10              | 1,82          | 1.503.582,69              | 1.996.128,79          | 75,1381                             | 75,3249            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 28                            | 114.123,25           | 14.838,05             | 0,00              | 128.961,30           | 0,81          | 3.126.853,98                                  | 4,63          | 0,00           | 3.240.977,23              | 3,94          | 3.255.815,28              | 4.749.245,53          | 68,2419                             | 68,5544            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 20                            | 365.366,84           | 13.981,74             | 296,25            | 379.644,83           | 2,39          | 1.761.640,69                                  | 2,61          | 0,00           | 2.127.007,53              | 2,59          | 2.141.285,52              | 2.943.493,03          | 72,2613                             | 72,7464            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 21                            | 931.930,87           | 28.895,11             | 469,38            | 961.295,36           | 6,05          | 1.941.242,95                                  | 2,87          | 0,00           | 2.873.173,82              | 3,50          | 2.902.538,31              | 3.718.127,47          | 77,2748                             | 78,0645            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 152                           | 12.986.336,42        | 957.767,27            | 225.091,18        | 14.169.194,87        | 89,23         | 7.610.535,18                                  | 11,26         | 0,00           | 20.596.871,60             | 25,06         | 21.779.730,05             | 23.894.276,32         | 86,2000                             | 91,1504            |
| <b>Subtotal :</b>                                        | <b>682</b>                    | <b>14.610.076,32</b> | <b>1.042.902,59</b>   | <b>225.856,81</b> | <b>15.878.835,72</b> | <b>100,00</b> | <b>67.584.249,10</b>                          | <b>100,00</b> | <b>0,00</b>    | <b>82.194.325,42</b>      | <b>100,00</b> | <b>83.463.084,82</b>      | <b>113.351.477,80</b> | <b>72,5128</b>                      | <b>73,6321</b>     |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b> |                               |                      |                       |                   |                      |               |                                               |               |                |                           |               |                           |                       |                                     |                    |
|                                                          | 0                             | 0,00                 | 0,00                  | 0,00              | 0,00                 | 0,00          | 0,00                                          | 0,00          | 0,00           | 0,00                      | 0,00          | 0,00                      | 0,00                  | 0,0000                              | 0,0000             |
| <b>Subtotal :</b>                                        | <b>0</b>                      | <b>0,00</b>          | <b>0,00</b>           | <b>0,00</b>       | <b>0,00</b>          | <b>0,00</b>   | <b>0,00</b>                                   | <b>0,00</b>   | <b>0,00</b>    | <b>0,00</b>               | <b>0,00</b>   | <b>0,00</b>               | <b>0,00</b>           | <b>0,0000</b>                       | <b>0,0000</b>      |
| <b>Total :</b>                                           | <b>682</b>                    | <b>14.610.076,32</b> | <b>1.042.902,59</b>   | <b>225.856,81</b> | <b>15.878.835,72</b> |               | <b>67.584.249,10</b>                          |               | <b>0,00</b>    | <b>82.194.325,42</b>      |               | <b>83.463.084,82</b>      | <b>113.351.477,80</b> | <b>72,5128</b>                      | <b>73,6321</b>     |